

Figure 1

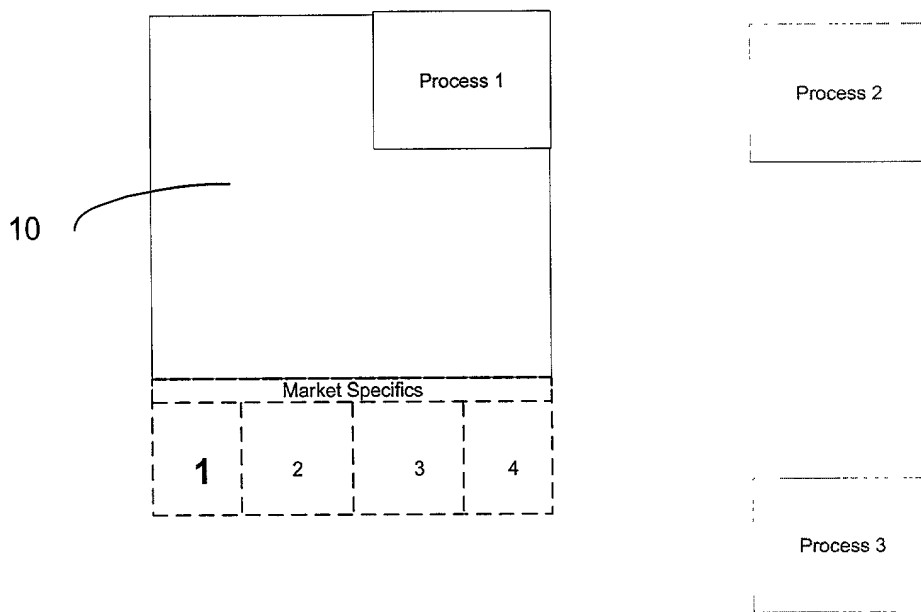


Figure 2

Administration Tool												
File View Server Look'n'Feel Help												
Order Tracker Algorithm Configuration Server Monitor												
New Expand all Collapse ... Details Fire event Suspend Resume Cancel												
all												
id	Created	Tag	Algorithm/Type	Side	Instrum	Price	Quantity	Executed	To execute	% Com ..	Susp	
cipher-465												
360	08 57 58		TWVWAP	Buy	AXP		200000.0	63351.0	136649.0	31.68	<input type="checkbox"/>	
10690	10 51 56	MarketMaking-66	Limit	Buy	AXP	50 3125	2823.0	523.0	2300.0	18.53	<input type="checkbox"/>	
420	09 07:30		TWVWAP	Buy	BUD		88470.0	21838.0	66632.0	24.68	<input type="checkbox"/>	
10640	10 51:40	MarketMaking-48	Limit	Buy	BUD	78 875	1187.0	0.0	1187.0	0.0	<input type="checkbox"/>	
440	09 08 38		TWVWAP	Buy	MO		247240.0	68292.0	178948.0	27.62	<input type="checkbox"/>	
10460	10 49 12	MarketMaking-40	Limit	Buy	MO	28 1875	2899.0	0.0	2899.0	0.0	<input type="checkbox"/>	
460	09 09:30		TWVWAP	Buy	UNH		45340.0	10777.0	34563.0	23.77	<input type="checkbox"/>	
10660	10 51 50	MarketMaking-57	Limit	Buy	UNH	77.125	360.0	160.0	200.0	44.44	<input type="checkbox"/>	
490												
700	09 19 09		TWVWAP	Sell	C		230130.0	72781.0	157349.0	31.63	<input type="checkbox"/>	
10520	10 50 00	MarketMaking-68	Limit	Sell	C	60 5	3281.0	0.0	3281.0	0.0	<input type="checkbox"/>	
720	09 19:55		TWVWAP	Sell	C		230100.0	74454.0	155646.0	32.36	<input type="checkbox"/>	
10530	10 50.00	MarketMaking-69	Limit	Sell	C	60 5	3281.0	0.0	3281.0	0.0	<input type="checkbox"/>	
850	09 22 18		TWVWAP	Buy	XOM		13800.0	3715.0	9885.0	27.32	<input type="checkbox"/>	
850	09 23:54		TWVWAP	Buy	NOK		188200.0	62228.0	125972.0	33.06	<input type="checkbox"/>	
920	09 23:58		TWVWAP	Buy	HON		180100.0	48113.0	131987.0	26.71	<input type="checkbox"/>	
10690	10 51 58	MarketMaking-56	Limit	Buy	HON	53 375	1050.0	0.0	1050.0	0.0	<input type="checkbox"/>	
10710	10 52:29	MarketMaking-57	Limit	Buy	HON	53 4375	690.0	0.0	690.0	0.0	<input type="checkbox"/>	

Figure 3

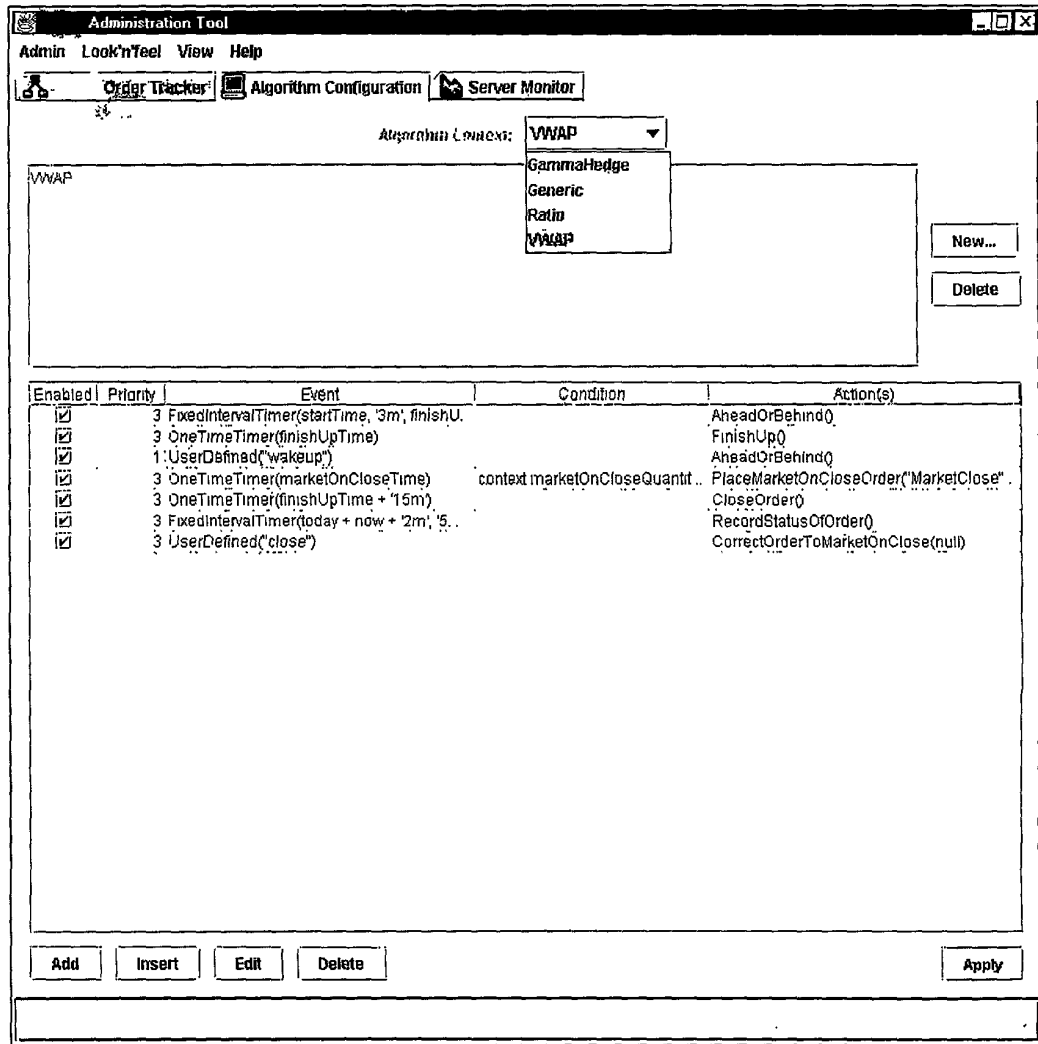


Figure 4

Buy 150,000 PEP [VWAP Order cipher-64556671] Details

Current state

Property	Expression
currentAPS	35.9833
targetQuantityMax	33848.0
targetQuantityMin	25152.0
currentMarketVWAP	35.9833
targetQuantity	29500.0
targetExtantQuantity	32400.0

Past activity

Time	Id	AlgorithmType	Success	Event	Action
12:56:14	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(0)	AheadOrBehind
12:58:14	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(0)	RecordStatusOfOrder
12:59:18	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(1)	AheadOrBehind
13:02:18	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(2)	AheadOrBehind
13:03:18	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(1)	RecordStatusOfOrder
13:05:21	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(3)	AheadOrBehind
13:08:18	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(2)	RecordStatusOfOrder
13:08:23	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(4)	AheadOrBehind

Future activity

Time	Id	AlgorithmType	Success	Event	Action
13:47:52	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(17 (18/60))	AheadOrBehind
13:48:34	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(10 (11/38))	RecordStatusOfOrder
13:50:54	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(18 (19/60))	AheadOrBehind
13:53:36	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(11 (12/38))	RecordStatusOfOrder
13:53:56	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(19 (20/60))	AheadOrBehind
13:56:59	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(20 (21/60))	AheadOrBehind
13:58:38	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(12 (13/38))	RecordStatusOfOrder
14:00:01	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(21 (22/60))	AheadOrBehind

Refresh Ok

Figure 5

FIGURE 6

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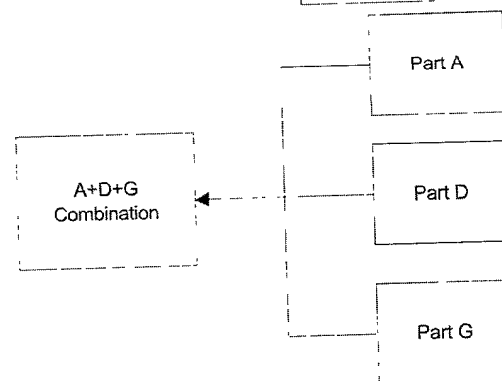
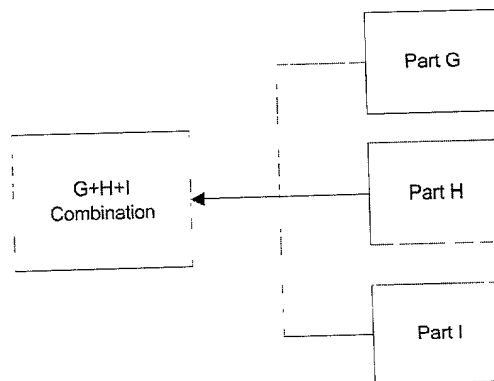
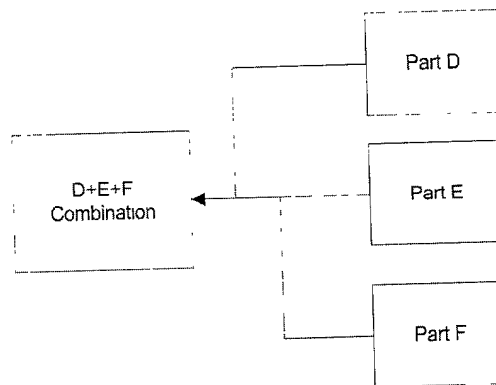
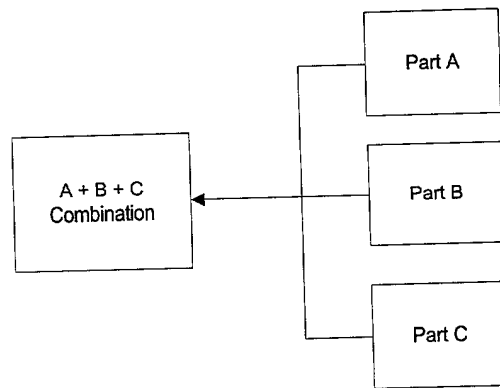
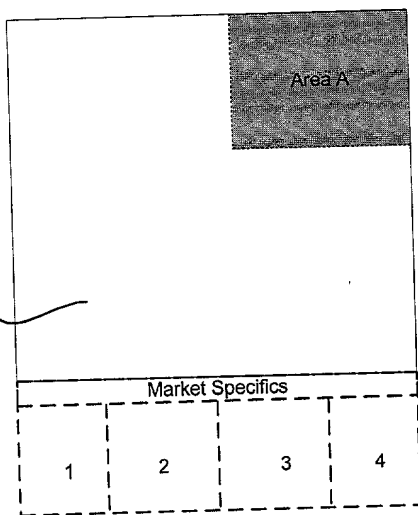


Figure 6

FIG. 7 is a block diagram of a system 20 for generating a combination of parts. The system 20 includes a processor 22, a memory 24, and a user interface 26. The processor 22 is configured to receive input from the user interface 26 and to generate a combination of parts based on the input. The memory 24 stores data related to the combination of parts. The user interface 26 includes a display 28 and a keyboard 30. The display 28 displays the combination of parts generated by the processor 22. The keyboard 30 is used to input data to the processor 22.

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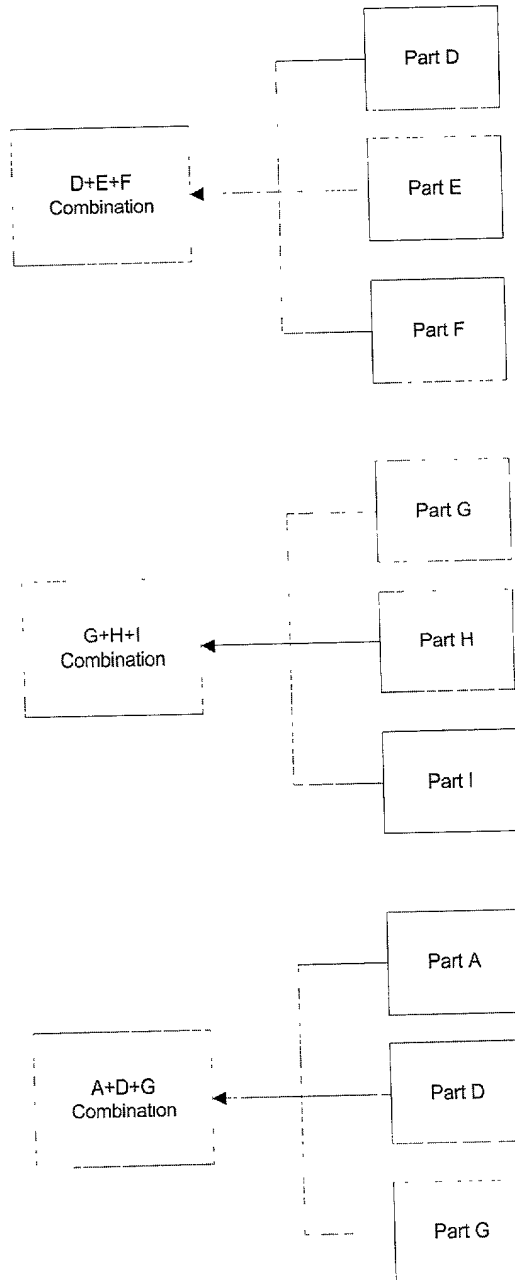
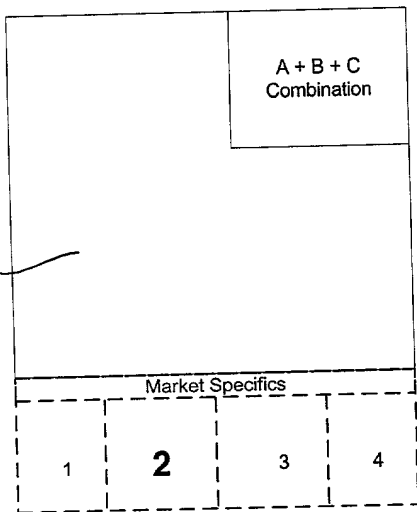


Figure 7

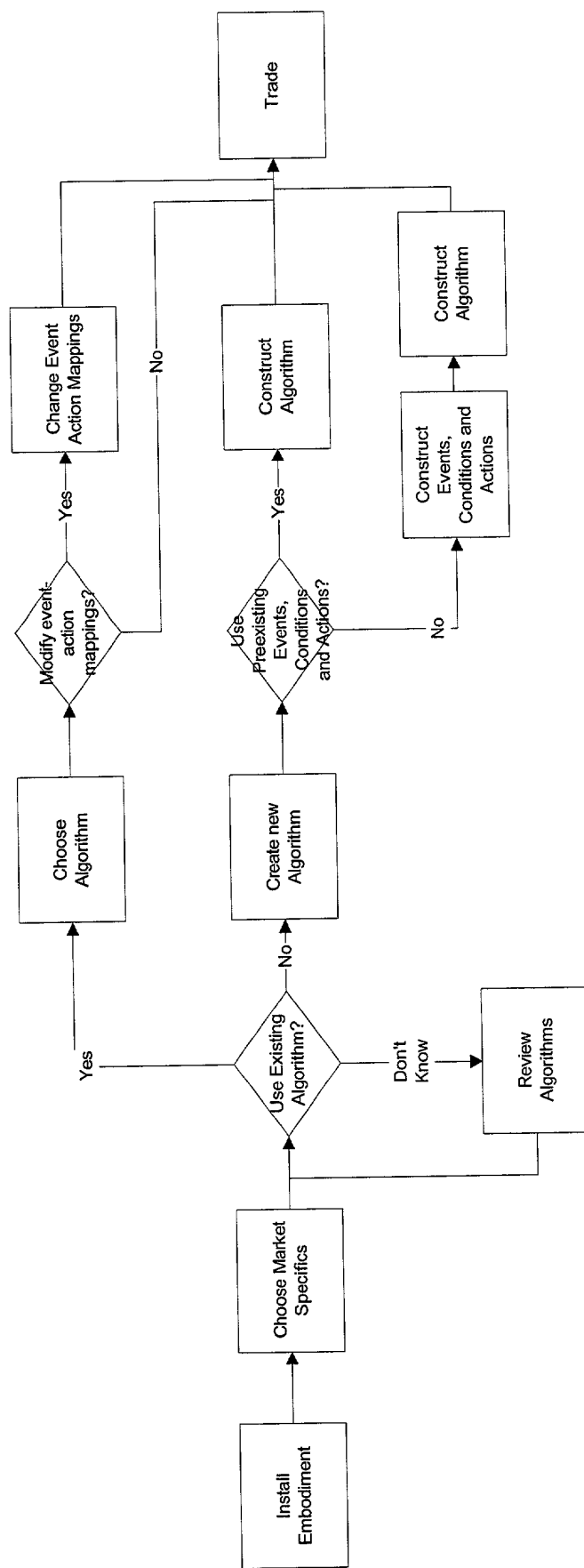


Figure 8

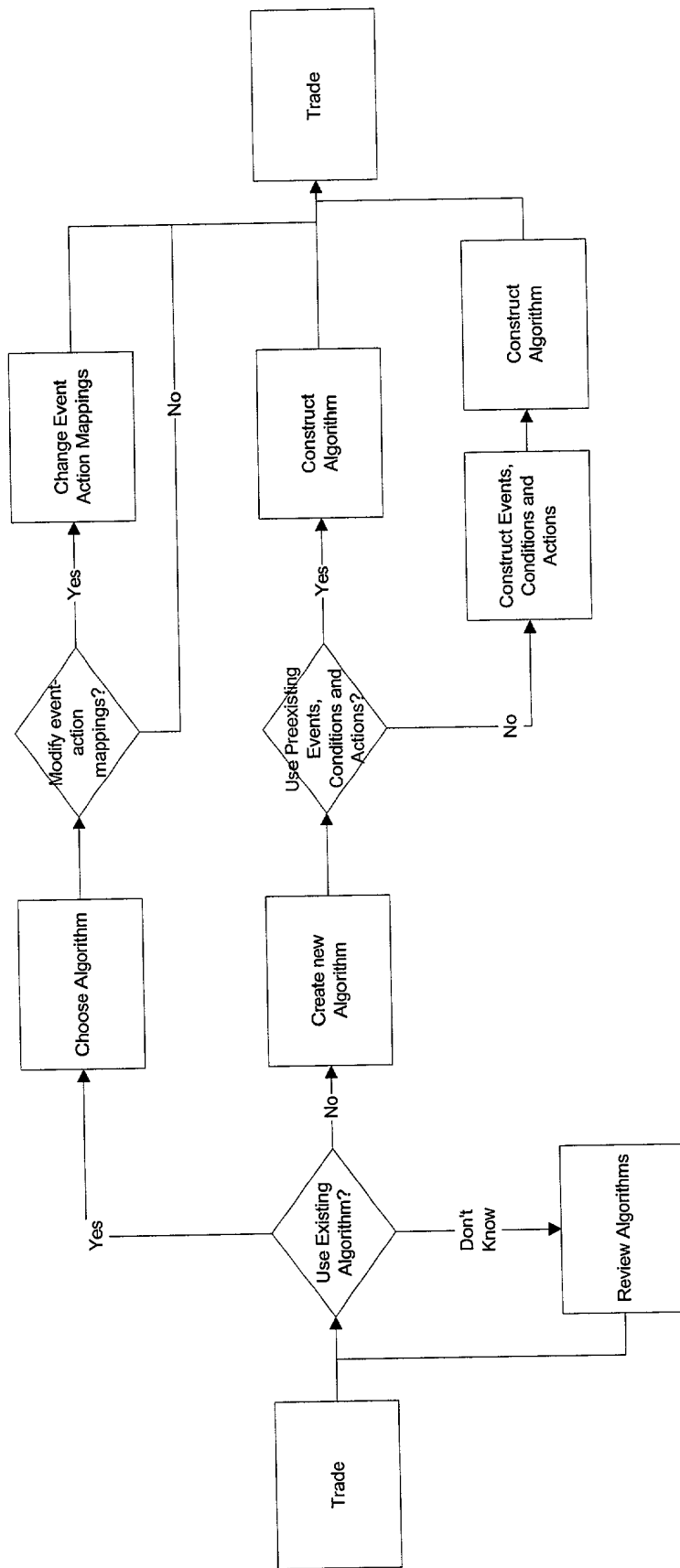


Figure 9